OBX® ESG Index

Objective

The OBX® ESG Index is a free float market capitalization weighted index that reflects the performance of the 40 companies with the best ESG risk rating trading on Oslo Børs. It excludes companies involved in controversial activities, tobacco, controversial weapons or assessed to be Non-Compliant with the UN Global Compact principles. The Environmental, Social and Governance risk rating is assesses by Sustainalytics.

The index serves as an underlying for structured products, funds, exchange traded funds, options and futures.

Investability

Stocks are screened to ensure liquidity to ensure that the index is investable.

Transparency

The index rules are available on our website. Euronext acts as Supervisor. All our rulebooks can be found on the following webpage: https://live.euronext.com/en/products-indices/index-rules.

Statistics (4)



Market Capitalization	EUR Bil	
Full	187.39	
Free float	111.80	

Components (full)	EUR Bil
Average	4.8
Median	2.5
Largest	28.9
Smallest	0.3

Component Weights	(%)
Largest	10.39
Smallest	0.25
Top ten	62.54

Performance	(%)
QTD	-3.85%
YTD	-6.49%
2021	14.84%
2020	4.21%
2019	15.68%

Annualized	(%)
2 Year	14.54%
3 Years	6.66%
5 Years	7.03%
Since Base Date 31-12-2012	8.56%

	May 5, 2022
Fundamentals	
P/E Incl. Neg LTM	1.52
P/E Incl. Neg FY1	2.00
P/E excl. Neg LTM	3.22
P/E excl. Neg FY1	2.00
Price/Book	3.41
Price/Sales	3.11
Price/Cash Flow	1.68
Dividend Yield (%)	4.00

Performance of other versions

OBX ESG	
QTD	-3.08%
YTD	-5.47%
2021	18.77%
2020	6.91%
2019	20.01%

OBX ESG NR	
QTD	-3.27%
YTD	-5.70%
2021	17.83%
2020	6.30%
2019	18.95%

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Index Facts 🗱

Categories	Facts
Weighting	Free Float market capitalization subject to weighting cap.
Component Number	40
Review of composition	Biannually after the market close of the third Friday of March and September.
Calculation and Distribution	Price index, Net return index and Gross return index versions are also available.
Date Introduced	OBX ESG Index family was introduced on 06 May 2022
Isin code / Base Value / Base Date	OBX ESG PR Index (NO0012513482), 1000 as of 31 December 2012
	OBX ESG Index (NO0012513474), 1000 as of 31 December 2012
	OBX ESG NR Index (NO0012513490), 1000 as of 31 December 2012

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Top 10 Components

Company	MNEMO	Cnty	Sector (ICB)	Weight (%)
MOWI	MOWI	NO	Consumer Staples	10.39
NORSK HYDRO	NHY	NO	Basic Materials	8.72
DNB BANK	DNB	NO	Financials	8.71
TELENOR	TEL	NO	Telecommunications	8.40
YARA INTERNATIONAL	YAR	NO	Basic Materials	5.33
ORKLA	ORK	NO	Consumer Staples	4.44
GJENSIDIGE FORSIKR	GJF	NO	Financials	4.35
STOREBRAND	STB	NO	Financials	4.30
KONGSBERG GRUPPEN	KOG	NO	Industrials	4.04
TOMRA SYSTEMS	ТОМ	NO	Industrials	3.88

62.54

Portfolio Analysis

Top Sectors Breakdown

